



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

**QUARTERLY STATEMENT**

AS OF JUNE 30, 2019  
OF THE CONDITION AND AFFAIRS OF THE

**Ascot Specialty Insurance Company**

NAIC Group Code 4908 4908 NAIC Company Code 45055 Employer's ID Number 05-0420799  
(Current) (Prior)

Organized under the Laws of Rhode Island State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 05/14/1974 Commenced Business \_\_\_\_\_

Statutory Home Office 10 Jefferson Blvd Warwick, RI, US 02888  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 55 W 46th Street 646-956-1574  
(Street and Number) (Area Code) (Telephone Number)  
New York, NY, US 10036  
(City or Town, State, Country and Zip Code)

Mail Address 55 W 46th Street New York, NY, US 10036  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 55 W 46th Street 646-956-1574  
(Street and Number) (Area Code) (Telephone Number)  
New York, NY, US 10036  
(City or Town, State, Country and Zip Code)

Internet Website Address www.ascotgroup.com

Statutory Statement Contact Stephen Grant Nolet 646-956-1574  
(Name) (Area Code) (Telephone Number)  
steve.nolet@ascotgroup.com (E-mail Address) (FAX Number)

**OFFICERS**

President & Chief Executive Officer Gregory Wolyniec Treasurer Peter Michael Grayston

Chief Financial Officer Joseph William Roberts General Counsel and Secretary Brian Jeffrey Green

**OTHER**

Emily Charlotte Gilde, Chief Risk Officer Stephen Grant Nolet, U.S. Controller

**DIRECTORS OR TRUSTEES**

John Robert Tegan Joseph William Berger Susan Jane Roberts  
Gregory Sutherland Brian Jeffrey Wolyniec

State of New York SS:  
County of New York

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Gregory Wolyniec  
President & Chief Executive Officer

Stephen Grant Nolet  
US Controller

Brian Jeffrey Green  
General Counsel and Secretary

Subscribed and sworn to before me this 12 day of August 2019

- a. Is this an original filing? Yes [ X ] No [ ]  
b. If no,  
1. State the amendment number  
2. Date filed  
3. Number of pages attached

RIA MEHANDRU  
Notary Public, State of New York  
Reg. No. 01ME6368018  
Qualified in Kings County  
Commission Expires 12/04/2021

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	57,075,158	0	57,075,158	45,030,133
2. Stocks:				
2.1 Preferred stocks .....	0	0	0	0
2.2 Common stocks .....	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ .....0 encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ .....0 encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	0	0	0	0
5. Cash (\$ .....510,805 ), cash equivalents (\$ .....2,641,894 ) and short-term investments (\$ .....5,177,200 ) .....	8,329,899	0	8,329,899	6,484,843
6. Contract loans (including \$ .....0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	0	0	0	0
9. Receivables for securities .....	0	0	0	0
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	65,405,057	0	65,405,057	51,514,976
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	432,136	0	432,136	363,165
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	3,804,226	0	3,804,226	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	0	0	0	0
15.3 Accrued retrospective premiums (\$ .....0 ) and contracts subject to redetermination (\$ .....0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	0	0	0	0
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0	0
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	1,560	0	1,560	1,560
18.2 Net deferred tax asset .....	36,325	0	36,325	0
19. Guaranty funds receivable or on deposit .....	0	0	0	0
20. Electronic data processing equipment and software .....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$ .....0 ) .....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	0	0	0	58,008
24. Health care (\$ .....0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	50,892	50,000	892	892
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	69,730,196	50,000	69,680,196	51,938,601
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27) .....	69,730,196	50,000	69,680,196	51,938,601
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. Intangible Asset .....	50,000	50,000	0	0
2502. Rhode Island premium tax recoverable .....	892	0	892	892
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	50,892	50,000	892	892

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ .....137,379 ) .....	137,379	0
2. Reinsurance payable on paid losses and loss adjustment expenses .....	0	0
3. Loss adjustment expenses .....	70,324	0
4. Commissions payable, contingent commissions and other similar charges .....	0	0
5. Other expenses (excluding taxes, licenses and fees) .....	69,250	133,437
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	33,291	31,500
7.1 Current federal and foreign income taxes (including \$ .....0 on realized capital gains (losses)) .....	0	0
7.2 Net deferred tax liability .....	36,325	0
8. Borrowed money \$ .....0 and interest thereon \$ .....0 .....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ .....3,402,345 and including warranty reserves of \$ .....0 and accrued accident and health experience rating refunds including \$ .....0 for medical loss ratio rebate per the Public Health Service Act) .....	2,301,666	0
10. Advance premium .....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders .....	0	0
11.2 Policyholders .....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	3,080,211	0
13. Funds held by company under reinsurance treaties .....	0	0
14. Amounts withheld or retained by company for account of others .....	0	0
15. Remittances and items not allocated .....	0	0
16. Provision for reinsurance (including \$ .....0 certified) .....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates .....	0	0
18. Drafts outstanding .....	0	0
19. Payable to parent, subsidiaries and affiliates .....	3,183,777	273,659
20. Derivatives .....	0	0
21. Payable for securities .....	0	0
22. Payable for securities lending .....	0	0
23. Liability for amounts held under uninsured plans .....	0	0
24. Capital notes \$ .....0 and interest thereon \$ .....0 .....	0	0
25. Aggregate write-ins for liabilities .....	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	8,912,223	438,596
27. Protected cell liabilities .....	0	0
28. Total liabilities (Lines 26 and 27) .....	8,912,223	438,596
29. Aggregate write-ins for special surplus funds .....	0	0
30. Common capital stock .....	232,485	232,485
31. Preferred capital stock .....	0	0
32. Aggregate write-ins for other than special surplus funds .....	0	0
33. Surplus notes .....	0	0
34. Gross paid in and contributed surplus .....	66,575,000	51,575,000
35. Unassigned funds (surplus) .....	(6,039,512)	(307,480)
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$ .....0 ) .....	0	0
36.2 .....0 shares preferred (value included in Line 31 \$ .....0 ) .....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....	60,767,973	51,500,005
38. Totals (Page 2, Line 28, Col. 3)	69,680,196	51,938,601
<b>DETAILS OF WRITE-INS</b>		
2501. ....		
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page .....	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page .....	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 6,937,623 )	1,233,613	0	0
1.2 Assumed (written \$ 0 )	0	0	0
1.3 Ceded (written \$ 4,311,599 )	909,254	0	0
1.4 Net (written \$ 2,626,024 )	324,359	0	0
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ 137,379 ):			
2.1 Direct	572,492	0	0
2.2 Assumed	0	0	0
2.3 Ceded	435,113	0	0
2.4 Net	137,379	0	0
3. Loss adjustment expenses incurred	70,323	0	0
4. Other underwriting expenses incurred	6,908,938	0	490,343
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	7,116,641	0	490,343
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(6,792,282)	0	(490,343)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	921,997	(80,151)	109,568
10. Net realized capital gains (losses) less capital gains tax of \$ 0	128,192	0	0
11. Net investment gain (loss) (Lines 9 + 10)	1,050,189	(80,151)	109,568
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 0 )	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	10,061	0	0
15. Total other income (Lines 12 through 14)	10,061	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(5,732,032)	(80,151)	(380,775)
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(5,732,032)	(80,151)	(380,775)
19. Federal and foreign income taxes incurred	0	0	0
20. Net income (Line 18 minus Line 19)(to Line 22)	(5,732,032)	(80,151)	(380,775)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	51,500,005	1,895,432	1,895,432
22. Net income (from Line 20)	(5,732,032)	(80,151)	(380,775)
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	0	0	0
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	0	0	(78,354)
27. Change in nonadmitted assets	0	0	13,702
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	15,000,000	0	50,050,000
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	9,267,968	(80,151)	49,604,573
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	60,767,973	1,815,281	51,500,005
<b>DETAILS OF WRITE-INS</b>			
0501. ....			
0502. ....			
0503. ....			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Currency translation	10,061	0	0
1402. ....			
1403. ....			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	10,061	0	0
3701. ....			
3702. ....			
3703. ....			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	1,902,010	0	0
2. Net investment income .....	733,963	(61,535)	(285,206)
3. Miscellaneous income .....	10,061	0	0
4. Total (Lines 1 to 3) .....	2,646,034	(61,535)	(285,206)
5. Benefit and loss related payments .....	0	0	0
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	6,962,147	0	334,593
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital gains (losses) .....	0	0	0
10. Total (Lines 5 through 9) .....	6,962,147	0	334,593
11. Net cash from operations (Line 4 minus Line 10) .....	(4,316,113)	(61,535)	(619,799)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	4,806,089	0	0
12.2 Stocks .....	0	0	0
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	406	0	0
12.7 Miscellaneous proceeds .....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	4,806,495	0	0
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	16,613,453	0	45,014,415
13.2 Stocks .....	0	0	0
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	16,613,453	0	45,014,415
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(11,806,958)	0	(45,014,415)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	15,000,000	0	50,050,000
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	2,968,126	27,496	142,435
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	17,968,126	27,496	50,192,435
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	1,845,056	(34,039)	4,558,220
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	6,484,843	1,926,623	1,926,623
19.2 End of period (Line 18 plus Line 19.1) .....	8,329,899	1,892,584	6,484,843

Note: Supplemental disclosures of cash flow information for non-cash transactions:

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STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company  
**NOTES TO FINANCIAL STATEMENTS**

**NOTE 1 Summary of Significant Accounting Policies and Going Concern**

**A. Accounting Practices**

The accompanying financial statements of Ascot Specialty Insurance Company (the "Company") have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners ("NAIC") and the State of Rhode Island.

The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Rhode Island. The State of Rhode Island requires insurance companies domiciled in the state of Rhode Island to prepare their statutory financial statements in accordance with the NAIC's Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the State of Rhode Island Department of Business Regulation Insurance Division (the "Department"). The Company has no differences between accounting practices prescribed or permitted by the State of Rhode Island and the NAIC.

	SSAP #	F/S Page	F/S Line #	2019	2018
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 2)	00	4	20	\$ (5,732,032)	\$ (380,775)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	00	4	20	\$ (5,732,032)	\$ (380,775)
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	00	3	37	\$ 60,767,974	\$ 51,500,005
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	00	3	37	\$ 60,767,974	\$ 51,500,005

**B. Use of Estimates in the Preparation of the Financial Statements**

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of contingent revenues and expenses during the period, if any. Actual results could differ from those estimates.

**C. Accounting Policy**

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct and ceded business.

Expenses incurred in connection with acquiring new insurance business, including commissions, are charged to operations, as incurred. Expenses incurred are reduced for ceding allowances received or receivable to the extent such amounts do not exceed the costs incurred to acquire the related business. Excess ceding allowances are recorded as unearned income to be recognized as the related premiums are earned.

In addition, the Company uses the following accounting policies:

1. Short-term investments are stated at amortized cost, which approximates fair value.
2. Investment grade bonds not backed by other loans are stated at amortized cost using the scientific interest method. The Company has no non-investment grade bonds.
3. The Company does not have common stock.
4. The Company does not have preferred stock.
5. The Company does not have mortgage loans.
6. The Company does not have loan-backed securities.
7. The Company does not have any investments in any subsidiaries or controlled or affiliated entities.
8. The Company does not have any interests in joint ventures, partnerships or limited liability companies.
9. The Company does not have any derivative instruments.
10. The Company does not anticipate investment income as a factor in any premium deficiency calculation.
11. Loss and loss adjustment expenses are charged to expense as incurred. The reserve for unpaid loss and loss adjustment expenses is based upon claim adjusters' evaluations and other estimates, including those for incurred but not reported losses (IBNR) and for reinsurance. Overall reserve levels are impacted primarily by the types and amounts of insurance coverage written, trends developing from newly reported claims and claims that have been paid and closed. The determination of estimates for losses and loss expenses and the establishment of the related reserves are periodically reviewed and updated during the year. Adjustments are made to reserves in the period they can be reasonably estimated to reflect evolving changes in loss development patterns and various other factors, such as social and economic trends and judicial interpretation of legal liability. While management believes that the amount carried as reserves for unpaid loss and loss adjustment expense is adequate, the ultimate liability may be in excess of or less than the amount provided.
12. The Company has a written capitalization policy for prepaid expenses and purchases of items such as electronic data processing equipment, software, furniture, other equipment and leasehold improvements. The predefined capitalization thresholds under this policy have not changed from those of the prior year.
13. The Company does not have any pharmaceutical rebate receivables.

**D. Going Concern**

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

**NOTE 2 Accounting Changes and Corrections of Errors**

There have been no material changes during the statement period.

**NOTE 3 Business Combinations and Goodwill**

**A. Statutory Purchase Method**

The Company did not enter into any statutory purchases during the year.

**B. Statutory Merger**

There were no statutory mergers during the three month period ended June 30, 2019.

**C. Assumption Reinsurance**

The Company has no assumption reinsurance.

**D. Impairment Loss**

The Company has no impairment loss relating to business combinations or goodwill.

**NOTE 4 Discontinued Operations**

Discontinued Operation Disposed of or Classified as Held for Sale

The Company did not have any discontinued operations during the statement period.

**STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

**NOTE 5 Investments**

- A. Mortgage Loans, including Mezzanine Real Estate Loans  
The Company does not have mortgage loans.
- B. Debt Restructuring  
The Company did not engage in any debt restructuring.
- C. Reverse Mortgages  
The Company does not have reverse mortgages.
- D. Loan-Backed Securities  
The Company does not have loan-backed securities.
- E. Dollar Repurchase Agreements  
The Company does not have dollar repurchase agreements and/or securities lending transactions.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
The Company does not have any repurchase agreements.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
The Company does not have any reverse repurchase agreements accounted for as secured borrowing.
- H. Repurchase Agreements Transactions Accounted for as a Sale  
The Company does not have any repurchase agreements accounted for as a sale.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale  
The Company does not have any reverse repurchase agreements accounted for as a sale.
- J. Real Estate  
The Company does not have any investments in real estate.
- K. Low Income Housing tax Credits (LIHTC)  
The Company does not have any investment in low income housing.
- L. Restricted Assets  
The Company does not have any restricted assets.  
(1) The Company does not have any restricted assets.

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
c. Subject to repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
d. Subject to reverse repurchase	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
e. Subject to dollar repurchase	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
f. Subject to dollar reverse repurchase	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
g. Placed under option contracts	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
i. FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
j. On deposit with states	\$ 300,000	\$ -	\$ -	\$ -	\$ 300,000	\$ -	\$ 300,000
k. On deposit with other regulatory	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
m. Pledged as collateral not captured in other categories	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
n. Other restricted assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
<b>o. Total Restricted Assets</b>	<b>\$ 300,000</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 300,000</b>	<b>\$ -</b>	<b>\$ 300,000</b>

(a) Subset of Column 1  
(b) Subset of Column 3

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	0.000%	0.000%
b. Collateral held under security lending agreements	\$ -	\$ -	0.000%	0.000%
c. Subject to repurchase agreements	\$ -	\$ -	0.000%	0.000%
d. Subject to reverse repurchase	\$ -	\$ -	0.000%	0.000%
e. Subject to dollar repurchase	\$ -	\$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase	\$ -	\$ -	0.000%	0.000%
g. Placed under option contracts	\$ -	\$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital	\$ -	\$ -	0.000%	0.000%
i. FHLB capital stock	\$ -	\$ -	0.000%	0.000%
j. On deposit with states	\$ -	\$ 300,000	0.000%	0.000%
k. On deposit with other regulatory	\$ -	\$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	0.000%	0.000%
m. Pledged as collateral not captured in other categories	\$ -	\$ -	0.000%	0.000%
n. Other restricted assets	\$ -	\$ -	0.000%	0.000%
<b>o. Total Restricted Assets</b>	<b>\$ -</b>	<b>\$ 300,000</b>	<b>0.000%</b>	<b>0.000%</b>

(c) Column 5 divided by Asset Page, Column 1, Line 28  
(d) Column 9 divided by Asset Page, Column 3, Line 28

- M. Working Capital Finance Investments  
The Company does not have any working capital finance investments.
- N. Offsetting and Netting of Assets and Liabilities  
The Company does not have any offsetting and netting of assets and liabilities.

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company  
**NOTES TO FINANCIAL STATEMENTS**

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- O. Structured Notes  
The Company does not have any structured notes.
- P. 5GI Securities  
The Company does not have any investments subject to this disclosure.
- Q. Short Sales  
The Company did not have short sales.
- R. Prepayment Penalty and Acceleration Fees  
The Company did not have prepayment penalties or acceleration fees.

**NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies**

- A. The Company has no investment in Joint Ventures, Partnerships or Limited Liability Companies that exceeds 10% of its admitted assets.
- B. The Company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships and Limited Liability Corporations during the statement period.

**NOTE 7 Investment Income**

- A. The Company non-admits any investment income due and accrued that is over 90 days past due.
- B. The Company has no non-admitted investment income due or accrued amounts.

**NOTE 8 Derivative Instruments**

The Company does not have any derivative instruments or leased securities.

**NOTE 9 Income Taxes**

No significant changes.

**NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

- A. Nature of Relationship  
The Company is a wholly-owned subsidiary of Ascot Insurance Company (Parent), a Colorado corporation and insurance company. Parent is owned by Ascot Holding Company, LLC .
- B. Not applicable
- C. Not applicable
- D. Amounts Due To or From Related Parties  
At June 30, 2019, the Company reported \$0 due from Parent, Ascot Insurance Company, a Colorado corporation and insurance company, \$3,183,777 due to other affiliates and \$0 due from other affiliates. The amounts due to affiliates generally represent arms-length transactions and are recorded as admitted assets and in accordance with SSAP No. 25 "Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties".
- E. The Company does not have any guarantees or undertakings, written or otherwise, for the benefit of an affiliate or related party that result in a material contingent exposure of the reporting entity's or any related party's assets or liabilities.
- F. The Company is party to an Intercompany Services and Cost Allocation Agreement (Services Agreement) with an affiliate, Ascot US Services Company LLC ("AUSC"). Under the terms of this agreement, shared costs are incurred and paid for by the Company. Primarily, these shared costs include overhead allocations of operating expenses. The Company is also party to an Underwriting Services Agreement with an affiliate, Ascot Underwriting Inc.
- G. All outstanding shares are owned by Ascot Insurance Company, a Colorado corporation and insurance company.
- H. Not applicable
- I. Not applicable
- J. Not applicable
- K. Not applicable
- L. Not applicable
- M. Not applicable
- N. Not applicable
- O. Not applicable

**NOTE 11 Debt**

- A. Debt (Including Capital Notes)  
The Company does not have any outstanding debt.
- B. FHLB (Federal Home Loan Bank) Agreements  
The Company does not have any Federal Home Loan Bank Agreements.

**NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

- A. Defined Benefit Plan  
The Company has no employees and thus has no benefit plans.
- B. The Company has no employees and thus has no benefit plans.
- C. The fair value of each class of plan assets  
The Company has no employees and thus has no benefit plans.
- D. The Company has no employees and thus has no benefit plans.
- E. Defined Contribution Plan  
The Company has no employees and thus has no benefit plans.
- F. Multiemployer Plans  
The Company has no employees and thus has no benefit plans.
- G. Consolidated/Holding Company Plans  
The Company has no employees and thus has no benefit plans.
- H. Postemployment Benefits and Compensated Absences  
The Company has no employees and thus has no benefit plans.
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)  
The Company has no employees and thus has no benefit plans.

## NOTES TO FINANCIAL STATEMENTS

**NOTE 13 Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations**

- (1) The Company has 500 shares of \$1 par value common stock authorized, issued and outstanding.
- (2) The Company has no preferred stock authorized, issued or outstanding.
- (3) Under Rhode Island law, the Company may not pay any dividend or make any distribution of cash or other property, the fair market value of which, together with that of any other dividends or distributions made within the 12 consecutive months ending on the date on which the proposed dividend or distribution is scheduled to be made, exceeds the lesser of (1) 10% of its surplus as of the 31st day of December of the last preceding year, or (2) its net income for the 12 month period ending on the 31st day of December of the last preceding year, unless the commissioner approves the proposed payment or fails to disapprove such payment within 30 days after receiving notice of such payment. An additional limitation is that Rhode Island does not permit a domestic insurer to declare or pay a dividend except out of earned surplus unless otherwise approved by the commissioner before the dividend is paid.

The maximum amount of dividends which can be paid by state of Rhode Island insurance companies to shareholders without prior approval of the Insurance Commissioner is subject to restrictions relating to net income and statutory surplus. Statutory surplus at December 31, 2018 was \$51,500,005. The maximum dividend payout which may be made without prior approval in 2019 is \$0. Dividends are approved by the Board of Directors.

- (4) The Company made no dividend payments during the reporting period.
- (5) There are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- (6) There were no restrictions placed on the Company's unassigned funds (surplus), including for whom the surplus is being held.
- (7) Not applicable
- (8) Not applicable
- (9) The Company has no special surplus funds.
- (10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$0.
- (11) Not applicable
- (12) Not applicable
- (13) Not applicable

**NOTE 14 Liabilities, Contingencies and Assessments**

- A. Contingent Commitments  
The Company has no contingent commitments.
- B. Assessments  
The Company has no guaranty funds and other assessments.
- C. Gain Contingencies  
The Company has no gain contingencies.
- D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits  
Not applicable
- E. Product Warranties  
Not applicable
- F. Joint and Several Liabilities  
Not applicable
- G. All Other Contingencies  
Contingent liabilities arising from litigation, income taxes, and other matters are not considered material in relation to the financial position of the Company.

**NOTE 15 Leases**

- A. Lessee Operating Lease:  
(1) The Company does not have any operating leases.
- B. Lessor Leases  
(1) Not applicable

**NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk**

Not applicable

**NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

- A. Not applicable
- B. Not applicable
- C. Not applicable

**NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

Not applicable

**NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

Not applicable

**NOTE 20 Fair Value Measurements**

## A. (1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Industrial & Miscellaneous (Unaffiliated)	-	31,697,512	-	-	31,697,512
Political Subdivisions	-	2,530,640	-	-	2,530,640
Special Revenue & Special Assessment	-	23,332,845	-	-	23,332,845
States, Territories & Possessions	-	1,185,180	-	-	1,185,180
Total assets at fair value/NAV	\$ -	\$ 58,746,177	\$ -	\$ -	\$ 58,746,177
b. Liabilities at fair value					
Derivative Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company

NOTES TO FINANCIAL STATEMENTS

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

The Company has no assets or liabilities measured at fair values in Level 3 category.

Description	Beginning Balance at 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2019
<b>a. Assets</b>										
Total Assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

Description	Beginning Balance at 01/01/2019	Transfers into Level 3	Transfers out of Level 3	and (losses) included in Net Income	and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2019
<b>a. Liabilities</b>										
Total Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

B. Fair Value Measurements

SSAP 100 establishes a fair value hierarchy which prioritizes and ranks the level of market price observability used in measuring investments at fair value. Market price observability is impacted by a number of factors, including the type of investment, the characteristics specific to the investment, and the state of the marketplace (including the existence and transparency of transactions between market participants). Investments with readily-available actively quoted prices or for which fair value can be measured from actively-quoted prices in an orderly market will generally have a higher degree of market price observability and a lesser degree of judgment used in measuring fair value.

Investments disclosed at fair value are classified and disclosed in one of the following categories based on inputs:

Level 1 - Fair value measurements that are quoted prices (unadjusted) in active markets that the Company has the ability to access for identical assets or liabilities. Market price data generally is obtained from exchange or dealer markets. The Company does not adjust the quoted price for such instruments.

Level 2 - Fair value measurements based on inputs other than quoted prices included in Level 1 that are observable for the asset, either directly or indirectly. Level 2 inputs include quoted prices for similar assets in active markets, quoted prices for identical or similar assets in markets that are not active, and inputs other than quoted prices that are observable for the asset, such as interest rates and yield curves that are observable at commonly quoted intervals.

Level 3 - Fair value measurements based on valuation techniques that use significant inputs that are unobservable. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, the determination of which category within the fair value hierarchy is appropriate for any given investment is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment, and considers factors specific to the investment.

For the Company's investment portfolio, the Company obtains quoted prices in active markets, when available, for identical or similar assets at the balance sheet date. Market price data is generally obtained from dealer markets.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 58,746,177	\$ 58,746,177	\$ -	\$ 58,746,177	\$ -	\$ -	\$ -
Short Terms	\$ 5,180,606	\$ 5,180,606	\$ -	\$ 5,180,606	\$ -	\$ -	\$ -
Cash	\$ 510,805	\$ 510,805	\$ 510,805	\$ -	\$ -	\$ -	\$ -
Cash Equivalents	\$ 2,341,894	\$ 2,341,894	\$ 2,341,894	\$ -	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

The Company had no financial instruments where it was not practicable to estimate fair value.

NOTE 21 Other Items

A. Unusual or Infrequent Items

The Company had no extraordinary, unusual or infrequent events or transactions during the statement period.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring.

C. Other Disclosures

Not applicable

D. Business Interruption Insurance Recoveries

The Company did not experience any business interruption

E. State Transferable and Non-transferable Tax Credits

Not applicable

F. Subprime Mortgage Related Risk Exposure

(1) The Company does not engage in direct subprime residential mortgage lending. The Company had no exposure as of June 30, 2019 to subprime mortgage related risks. The Company has no investments within the fixed income investment portfolio which contain securities collateralized by mortgages that have characteristics of subprime lending. Such characteristics include an interest rate above prime to borrowers who do not qualify for prime rate loans, borrowers with low credit ratings (FICO scores), unconventionally high initial loan-to-value ratios, and borrowers with less than conventional documentation of their income and/or net assets.

G. Insurance-Linked Securities (ILS) Contracts

Not applicable

NOTE 22 Events Subsequent

Subsequent events have been considered through August 14, 2019 for the statutory financial statements issued as of June 30, 2019 and determined there were none that required disclosure.

NOTE 23 Reinsurance

A. Unsecured Reinsurance Recoverables

The Company has no unsecured aggregate recoverable for losses, paid and unpaid including IBNR, loss adjustment expenses and unearned premiums with the individual authorized reinsurers that exceed 3% of the Company's policyholder surplus.

B. Reinsurance Recoverable in Dispute

Not applicable

C. Reinsurance Assumed and Ceded

(1)

	Assumed Reinsurance		Ceded Reinsurance		Net	
	(1) Premium Reserve	(2) Commission Equity	(3) Premium Reserve	(4) Commission Equity	(5) Premium Reserve	(6) Commission Equity
a. Affiliates	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. All Other	\$ -	\$ -	\$ 3,402,345	\$ 976,452	\$ (3,402,345)	\$ (976,452)
c. Total	\$ -	\$ -	\$ 3,402,345	\$ 976,452	\$ (3,402,345)	\$ (976,452)
d. Direct Unearned Premium						\$ 5,704,010

(2) Additional or Return Commission

Not applicable

**NOTES TO FINANCIAL STATEMENTS**

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(3) Protected Cells  
Not applicable

D. Uncollectible Reinsurance  
Not applicable

E. Commutation of Reinsurance Reflected in Income and Expenses.  
Not applicable

F. Retroactive Reinsurance  
Not applicable

G. Reinsurance Accounted for as a Deposit  
Not applicable

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation  
Not applicable

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation  
Not applicable

**NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination**

The Company did not have any retrospectively rated contracts or contracts subject to redetermination.

**NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses**

The Company had incurred loss and loss adjustment expenses of \$207,703 for the three months ended June 30, 2019.

**NOTE 26 Intercompany Pooling Arrangements**

Not applicable

**NOTE 27 Structured Settlements**

The Company did not have any structured settlements.

**NOTE 28 Health Care Receivables**

A. Pharmaceutical Rebate Receivables  
Not applicable

B. Risk-Sharing Receivables  
Not applicable

**NOTE 29 Participating Policies**

Not applicable

**NOTE 30 Premium Deficiency Reserves**

Not applicable

**NOTE 31 High Deductibles**

Not applicable

**NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

Not applicable

**NOTE 33 Asbestos/Environmental Reserves**

The Company does not have asbestos reserves.

**NOTE 34 Subscriber Savings Accounts**

Not applicable

**NOTE 35 Multiple Peril Crop Insurance**

Not applicable

**NOTE 36 Financial Guaranty Insurance**

Not applicable

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [ X ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]  
 If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 09/30/1989
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 09/30/1989
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 11/20/1989
- 6.4 By what department or departments?  
 Rhode Island
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [ X ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company  
**GENERAL INTERROGATORIES**

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [ X ] No [ ]  
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [ X ]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [ X ]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] No [ X ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ .....0

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [ X ]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ .....0
13. Amount of real estate and mortgages held in short-term investments: ..... \$ .....0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ ] No [ X ]
- 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ .....0  | \$ .....0   |
| 14.22 Preferred Stock .....   | \$ .....0  | \$ .....0   |
| 14.23 Common Stock .....  | \$ .....0  | \$ .....0   |
| 14.24 Short-Term Investments .....  | \$ .....0  | \$ .....0   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....0  | \$ .....0   |
| 14.26 All Other .....   | \$ .....0  | \$ .....0   |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....0  | \$ .....0   |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....0  | \$ .....0   |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [ X ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ]  
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ .....0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ .....0
- 16.3 Total payable for securities lending reported on the liability page. .... \$ .....0

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company  
**GENERAL INTERROGATORIES**

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [ X ] No [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York - Inst. Custody Ins. Division .....	One Wall Street, New York, NY 10286 .....

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]

- 17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
New England Asset Management, Inc .....	U.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?..... Yes [ X ] No [ ]

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?..... Yes [ X ] No [ ]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900 .....	New England Asset Management, Inc. ....	KUR85E5PS4GQFZTFC130 .....	SEC .....	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]

- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

- Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [ X ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

- Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]

**GENERAL INTERROGATORIES**

**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [ X ] N/A [ ]  
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [ X ]  
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [ X ]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [ X ]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent ..... 0.000 %

5.2 A&H cost containment percent ..... 0.000 %

5.3 A&H expense percent excluding cost containment expenses ..... 0.000 %

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... \$ 0

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]

6.4 If yes, please provide the balance of the funds administered as of the reporting date ..... \$ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
20370	51-0434766	Axis Reinsurance Company	NY	Authorized		
41718	75-1844564	Endurance American Specialty Insurance Company	DE	Authorized		
22039	13-2673100	General Reinsurance Corporation	DE	Authorized		
23043	04-1543470	Liberty Mutual US via AON	MA	Authorized		
10227	13-4924125	Munich Reinsurance America Inc	DE	Authorized		
10357	52-1952955	Renaissance Reinsurance US Inc	MD	Authorized		
30058	75-1444207	SCOR Reinsurance Company	NY	Authorized		
11551	35-2293075	Endurance (SOMPO) Assurance Company	DE	Authorized		
25364	13-1675535	Swiss Reinsurance America Corporation	NY	Authorized		
19453	13-5616275	Transatlantic Reinsurance Company	NY	Authorized		
22730	06-1182357	Allied World Insurance Company	NH	Authorized		
20583	13-1290712	XL Reinsurance America Inc.	NY	Authorized		
23680	47-0698507	Odyssey Re via AON	CT	Authorized		
42439	13-2918573	Toa Re America via AON	DE	Unauthorized		
00000	AA-3191179	Third Point Reinsurance Company LTD	BMU	Unauthorized		
00000	AA-1344102	Dual Commercial LLC (Tamesis Americas) o/b/o Allianz Global Corporate & Specialty SE	DEU	Unauthorized		
00000	AA-1124129	Endurance Worldwide Insurance Ltd	GBR	Unauthorized		
00000	CR-3194130	Endurance Spec BDA via AON	BMU	Certified	3	12/29/2015
00000	AA-3191190	Hamilton Re Ltd	BMU	Unauthorized		
00000	CR-1340125	Hannover Rueckversicherung SE	DEU	Certified	2	04/13/2015
00000	AA-1460080	Helvetia Schweizerische Versicherungsgesellschaft AG	CHE	Unauthorized		
00000	AA-1120855	Liberty Mutual Insurance Europe SE	GBR	Authorized		
00000	AA-1780078	Partner Reinsurance Europe SE	IRL	Unauthorized		
00000	AA-1127084	Lloyd's Syndicate Number 1084	GBR	Unauthorized		
00000	AA-1120085	Lloyd's Syndicate Number 1274	GBR	Unauthorized		
00000	AA-1120083	Lloyd's Syndicate Number 1910	GBR	Unauthorized		
00000	AA-1120084	Lloyd's Syndicate Number 1955	GBR	Unauthorized		
00000	AA-1128003	Lloyd's Syndicate Number 2203 XLC	DEU	Unauthorized		
00000	AA-1120113	Lloyd's Syndicate Number 3334 HAM	DEU	Unauthorized		
00000	AA-1126004	Lloyd's Syndicate Number 4444	GBR	Unauthorized		
00000	AA-1126006	Lloyd's Syndicate Number 4472	GBR	Unauthorized		
00000	AA-1126609	Lloyd's Syndicate Number 609	GBR	Unauthorized		
00000	AA-1340165	MUNCHENER RUCKVERSICHERUNGS GESELLSCHAFT	DEU	Unauthorized		
00000	AA-1320031	SCOR Global P & C	CHE	Unauthorized		
00000	AA-1371002	Swiss Reinsurance	GBR	Unauthorized		
00000	AA-1120159	TransRe London Ltd	GBR	Unauthorized		
00000	AA-1460006	Validus Reins (Switzerland) Ltd	CHE	Authorized		
00000	AA-3190870	Validus Reins Ltd	BMU	Authorized		

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company  
**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

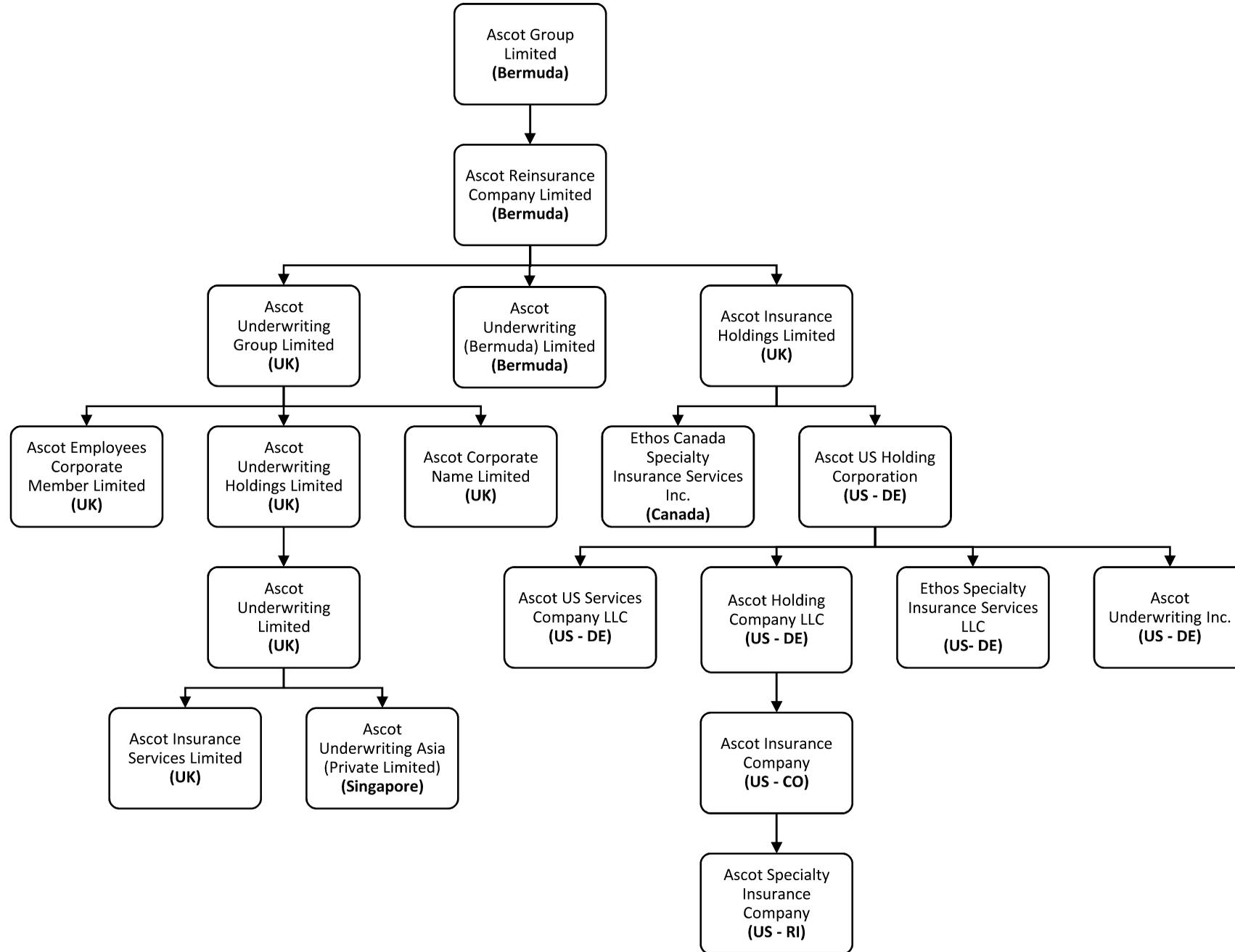
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	E	0	0	0	0	0
2. Alaska	AK	E	0	0	0	0	0
3. Arizona	AZ	E	0	0	0	0	0
4. Arkansas	AR	E	24,500	0	0	1,193	0
5. California	CA	E	1,206,150	0	0	95,779	0
6. Colorado	CO	E	400,900	0	0	20,900	0
7. Connecticut	CT	E	70,800	0	0	1,222	0
8. Delaware	DE	E	0	0	0	0	0
9. District of Columbia	DC	E	24,700	0	0	156	0
10. Florida	FL	E	296,100	0	0	11,586	0
11. Georgia	GA	E	0	0	0	0	0
12. Hawaii	HI	E	0	0	0	0	0
13. Idaho	ID	E	0	0	0	0	0
14. Illinois	IL	E	227,600	0	0	12,740	0
15. Indiana	IN	E	0	0	0	0	0
16. Iowa	IA	E	0	0	0	0	0
17. Kansas	KS	E	0	0	0	0	0
18. Kentucky	KY	E	146,400	0	0	361	0
19. Louisiana	LA	E	0	0	0	0	0
20. Maine	ME	E	0	0	0	0	0
21. Maryland	MD	E	150,500	0	0	4,406	0
22. Massachusetts	MA	N	0	0	0	0	0
23. Michigan	MI	E	223,700	0	0	8,786	0
24. Minnesota	MN	E	0	0	0	0	0
25. Mississippi	MS	E	0	0	0	0	0
26. Missouri	MO	E	0	0	0	0	0
27. Montana	MT	E	0	0	0	0	0
28. Nebraska	NE	E	56,500	0	0	4,534	0
29. Nevada	NV	E	36,960	0	0	233	0
30. New Hampshire	NH	E	0	0	0	0	0
31. New Jersey	NJ	E	236,025	0	0	11,563	0
32. New Mexico	NM	E	0	0	0	0	0
33. New York	NY	E	664,575	0	0	24,297	0
34. North Carolina	NC	E	215,713	0	0	16,554	0
35. North Dakota	ND	E	29,000	0	0	1,360	0
36. Ohio	OH	E	496,000	0	0	252,960	0
37. Oklahoma	OK	E	136,800	0	0	1,906	0
38. Oregon	OR	E	0	0	0	0	0
39. Pennsylvania	PA	E	86,588	0	0	1,748	0
40. Rhode Island	RI	L	89,550	0	0	3,079	0
41. South Carolina	SC	E	284,700	0	0	22,913	0
42. South Dakota	SD	E	0	0	0	0	0
43. Tennessee	TN	E	34,000	0	0	1,471	0
44. Texas	TX	E	1,456,363	0	0	61,092	0
45. Utah	UT	E	0	0	0	0	0
46. Vermont	VT	E	0	0	0	0	0
47. Virginia	VA	E	0	0	0	0	0
48. Washington	WA	E	343,500	0	0	11,652	0
49. West Virginia	WV	E	0	0	0	0	0
50. Wisconsin	WI	E	0	0	0	0	0
51. Wyoming	WY	E	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0
59. Totals	XXX		6,937,623	0	0	572,492	0
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG	1	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)	49	Q - Qualified - Qualified or accredited reinsurer	0
D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile	0	N - None of the above - Not allowed to write business in the state	7

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

**PART 1 – ORGANIZATIONAL CHART**



STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							Ascot Group Limited	.BMU	UIP			0.000		.N	
							Ascot Reinsurance Company Limited	.BMU	UIP	Ascot Group Limited	Ownership	99.942	Ascot Group Limited	.N	
							Ascot Underwriting (Bermuda) Limited	.BMU	NIA	Ascot Reinsurance Company Limited	Ownership	65.000	Ascot Group Limited	.N	
							Ascot Underwriting Group Limited	.GBR	NIA	Ascot Reinsurance Company Limited	Ownership	100.000	Ascot Group Limited	.N	
							Ascot Employees Corporate Member Limited	.GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	.N	
							Ascot Underwriting Holdings Limited	.GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	.N	
							Ascot Corporate Name Limited	.GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	.N	
							Ascot Underwriting Limited	.GBR	NIA	Ascot Underwriting Holdings Limited	Ownership	100.000	Ascot Group Limited	.N	
							Ascot Insurance Services Limited	.GBR	NIA	Ascot Underwriting Limited	Ownership	100.000	Ascot Group Limited	.N	
							Ascot Underwriting Asia (Private Limited)	.SGP	NIA	Ascot Underwriting Limited	Ownership	100.000	Ascot Group Limited	.N	
							Ascot Insurance Holdings Limited	.GBR	UIP	Ascot Reinsurance Company Limited	Ownership	100.000	Ascot Group Limited	.N	
							Ethos Canada Specialty Insurance Services Inc.	.CAN	NIA	Ascot Insurance Holdings Limited	Ownership	99.306	Ascot Group Limited	.N	
			82-2798478				Ascot US Holding Corporation	.DE	UIP	Ascot Insurance Holdings Limited	Ownership	100.000	Ascot Group Limited	.N	
			26-0586977				Ascot Underwriting Incorporated	.DE	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	.N	
			82-2797880				Ethos Specialty Insurance Services LLC	.DE	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	.N	
							Ascot Holding Company LLC	.DE	UIP	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	.N	
			32-0573659				Ascot US Services Company LLC	.DE	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	.N	
4908		23752	84-0583213				Ascot Insurance Company	.CO	DDP	Ascot Holding Company LLC	Ownership	100.000	Ascot Group Limited	.N	
4908		45055	05-0420799				Ascot Specialty Insurance Company	.RI	RE	Ascot Insurance Company	Ownership	100.000	Ascot Group Limited	.N	

Asterisk	Explanation
----------	-------------

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company

**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	0	0	0.0	0.0
2. Allied Lines	0	0	0.0	0.0
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	0	0.0	0.0
5. Commercial multiple peril	20,031	11,211	56.0	0.0
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	6,632	2,634	39.7	0.0
9. Inland marine	3,266	1,828	56.0	0.0
10. Financial guaranty	0	0	0.0	0.0
11.1 Medical professional liability - occurrence	0	0	0.0	0.0
11.2 Medical professional liability - claims-made	0	0	0.0	0.0
12. Earthquake	0	0	0.0	0.0
13. Group accident and health	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	0	0	0.0	0.0
17.1 Other liability - occurrence	880,393	449,001	51.0	0.0
17.2 Other liability - claims-made	322,489	107,373	33.3	0.0
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability - occurrence	0	0	0.0	0.0
18.2 Products liability - claims-made	0	0	0.0	0.0
19.1,19.2 Private passenger auto liability	0	0	0.0	0.0
19.3,19.4 Commercial auto liability	0	0	0.0	0.0
21. Auto physical damage	0	0	0.0	0.0
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	0	0	0.0	0.0
24. Surety	0	0	0.0	0.0
26. Burglary and theft	0	0	0.0	0.0
27. Boiler and machinery	0	0	0.0	0.0
28. Credit	802	445	55.5	0.0
29. International	0	0	0.0	0.0
30. Warranty	0	0	0.0	0.0
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	0.0
35. Totals	1,233,613	572,492	46.4	0.0
<b>DETAILS OF WRITE-INS</b>				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire	0	0	0
2. Allied Lines	0	0	0
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	98,875	98,875	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	30,825	30,825	0
9. Inland marine	16,125	16,125	0
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims-made	0	0	0
12. Earthquake	0	0	0
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	0	0	0
17.1 Other liability - occurrence	3,720,830	3,720,830	0
17.2 Other liability - claims-made	2,962,743	3,012,243	0
17.3 Excess workers' compensation	0	0	0
18.1 Products liability - occurrence	0	0	0
18.2 Products liability - claims-made	0	0	0
19.1,19.2 Private passenger auto liability	0	0	0
19.3,19.4 Commercial auto liability	0	0	0
21. Auto physical damage	0	0	0
22. Aircraft (all perils)	0	0	0
23. Fidelity	0	0	0
24. Surety	0	0	0
26. Burglary and theft	0	0	0
27. Boiler and machinery	0	0	0
28. Credit	58,725	58,725	0
29. International	0	0	0
30. Warranty	0	0	0
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	6,888,123	6,937,623	0
<b>DETAILS OF WRITE-INS</b>			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company

**PART 3 (000 omitted)**

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2019 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2016 + Prior .....	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2017 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Subtotals 2017 + Prior .....	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Subtotals 2018 + Prior .....	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2019 .....	XXX	XXX	XXX	XXX	0	0	XXX	0	208	208	XXX	XXX	XXX
7. Totals .....	0	0	0	0	0	0	0	0	208	208	0	0	0
8. Prior Year-End Surplus As Regards Policyholders	51,500										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 0.0	2. 0.0	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

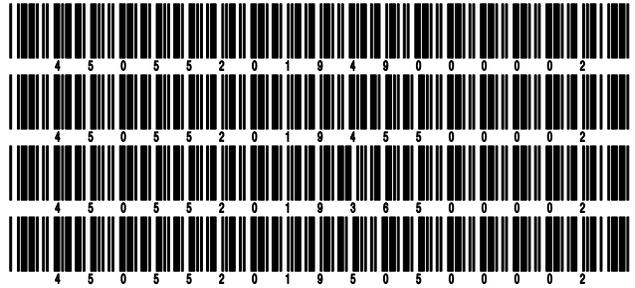
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO

Explanations:

- 1.
- 2.
- 3.
- 4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company

**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

**NONE**

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage investment and commitment fees		
9. Total foreign exchange change in book value/recorded investment including accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

**NONE**

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

**NONE**

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	45,030,133	0
2. Cost of bonds and stocks acquired	16,613,453	45,014,415
3. Accrual of discount	125,502	17,456
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	127,785	0
6. Deduct consideration for bonds and stocks disposed of	4,806,089	0
7. Deduct amortization of premium	15,626	1,737
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	57,075,158	45,030,133
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	57,075,158	45,030,133

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	49,042,891	18,241,101	5,094,296	62,664	49,042,891	62,252,360	0	49,064,321
2. NAIC 2 (a) .....	0	0	0	0	0	0	0	0
3. NAIC 3 (a) .....	0	0	0	0	0	0	0	0
4. NAIC 4 (a) .....	0	0	0	0	0	0	0	0
5. NAIC 5 (a) .....	0	0	0	0	0	0	0	0
6. NAIC 6 (a) .....	0	0	0	0	0	0	0	0
7. Total Bonds	49,042,891	18,241,101	5,094,296	62,664	49,042,891	62,252,360	0	49,064,321
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	0	0	0	0	0	0	0	0
10. NAIC 3 .....	0	0	0	0	0	0	0	0
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	49,042,891	18,241,101	5,094,296	62,664	49,042,891	62,252,360	0	49,064,321

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ 5,177,200 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

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**SCHEDULE DA - PART 1**

## Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	5,177,200	xxx	5,162,022	37,622	5,659

**SCHEDULE DA - VERIFICATION**

## Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	4,034,186	0
2. Cost of short-term investments acquired .....	1,627,648	4,032,249
3. Accrual of discount .....	14,509	1,937
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	407	0
6. Deduct consideration received on disposals .....	499,550	0
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	5,177,200	4,034,186
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,177,200	4,034,186

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**NONE**

Schedule DB - Part B - Verification - Futures Contracts

**NONE**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**NONE**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**NONE**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of  
Derivatives

**NONE**

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	634,087	0
2. Cost of cash equivalents acquired .....	11,628,736	634,087
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	9,620,929	0
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	2,641,894	634,087
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,641,894	634,087

Schedule A - Part 2 - Real Estate Acquired and Additions Made

**NONE**

Schedule A - Part 3 - Real Estate Disposed

**NONE**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

**NONE**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

**NONE**

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

**NONE**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

**NONE**

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 3**

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
249174-WI-9	DENVER CITY & CNTY CO SCH DIST		04/25/2019	STIFEL-HANIFEN DIVIS		748,740	750,000	7,314	1FE
<b>2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>						748,740	750,000	7,314	XXX
20281P-KP-6	CIVILTH FING AUTH PA		04/25/2019	RBC CAPITAL MARKETS		253,518	250,000	3,531	1FE
212474-JB-7	RHODE ISLAND ST CONVENTION CTR		04/25/2019	JEFFERIES & COMPANY INC.		746,310	750,000	10,883	1FE
3132XV-Q7-1	FEDERAL HOME LN MTG CORP #053177		04/25/2019	SUNTRUST CAPITAL MARKETS		1,660,523	1,615,911	4,309	1FE
31418C-SC-9	UMBS - POOL MA3214		04/25/2019	WELLS FARGO FINANCIAL		1,587,147	1,584,724	3,169	1FE
438701-M7-6	HONOLULU CITY & CNTY HI WSTWTR		04/25/2019	BANK OF AMERICA		702,303	700,000	6,162	1FE
650035-6Z-6	NEW YORK ST URBAN DEV CORP REV		04/25/2019	MORGAN STANLEY & CO		996,040	1,000,000	2,833	1FE
79765R-3V-9	SAN FRANCISCO CITY & CNTY CA P		04/25/2019	RAMIREZ & CO INC		745,688	750,000	10,172	1FE
797669-XI-3	SAN FRANCISCO CA BAY AREA RAPI		04/25/2019	BARCLAYS CAPITAL		937,786	935,000	7,760	1FE
91412G-Z2-7	UNIV OF CALIFORNIA CA REVENUES		04/25/2019	JEFFERIES & COMPANY INC.		1,224,538	1,250,000	17,328	1FE
91417K-M9-9	UNIV OF COLORADO CO ENTERPRISE		04/25/2019	RAYMOND JAMES		494,365	500,000	5,138	1FE
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						9,348,218	9,335,635	71,285	XXX
05723K-AD-2	BAKER HUGHES LLC/CO-OBL		04/25/2019	MORGAN STANLEY & CO		248,736	250,000	2,503	1FE
12189L-AT-8	BURLINGTN NORTH SANTA FE		04/25/2019	WELLS FARGO FINANCIAL		256,486	250,000	1,275	1FE
14042W-AC-4	CAPITAL ONE PRIME AUTO RECEIVA 19-1 A3		05/21/2019	JP MORGAN SECURITIES INC.		499,899	500,000	0	1FE
17275R-BJ-0	CISCO SYSTEMS INC		04/25/2019	MORGAN STANLEY & CO		246,014	250,000	450	1FE
210518-CT-1	CONSUMERS ENERGY CO		05/22/2019	KEY BANC CAPITAL MARKETS		503,695	500,000	356	1FE
24422E-TZ-2	JOHN DEERE CAPITAL CORP		04/25/2019	HSBC SECURITIES USA INC.		248,587	250,000	1,746	1FE
25245B-AB-3	DIAGEO INVESTMENT CORP		04/25/2019	MORGAN STANLEY & CO		250,950	250,000	3,274	1FE
34532D-AD-9	FORD CREDIT AUTO OWNER TRUST 19-B A3		06/18/2019	RBC CAPITAL MARKETS		1,499,706	1,500,000	0	1FE
458140-AR-1	INTEL CORP		06/10/2019	CREDIT SUISSE FIRST BOSTON		255,600	250,000	2,863	1FE
58217G-CL-1	MET LIFE GLOB FUNDING I		04/25/2019	DEUTSCHE BANK		995,286	1,000,000	7,133	1FE
771196-BB-7	ROCHE HOLDINGS INC		04/25/2019	JP MORGAN SECURITIES INC.		752,319	750,000	1,557	1FE
377373-AD-7	GLAXOSMITHKLINE CAPITAL	D	06/10/2019	WELLS FARGO FINANCIAL		759,218	750,000	2,019	1FE
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						6,516,496	6,500,000	23,176	XXX
<b>8399997. Total - Bonds - Part 3</b>						16,613,454	16,585,635	101,775	XXX
<b>8399998. Total - Bonds - Part 5</b>						XXX	XXX	XXX	XXX
<b>8399999. Total - Bonds</b>						16,613,454	16,585,635	101,775	XXX
<b>8999997. Total - Preferred Stocks - Part 3</b>						0	XXX	0	XXX
<b>8999998. Total - Preferred Stocks - Part 5</b>						XXX	XXX	XXX	XXX
<b>8999999. Total - Preferred Stocks</b>						0	XXX	0	XXX
<b>9799997. Total - Common Stocks - Part 3</b>						0	XXX	0	XXX
<b>9799998. Total - Common Stocks - Part 5</b>						XXX	XXX	XXX	XXX
<b>9799999. Total - Common Stocks</b>						0	XXX	0	XXX
<b>9899999. Total - Preferred and Common Stocks</b>						0	XXX	0	XXX
<b>9999999 - Totals</b>						16,613,454	XXX	101,775	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....0

STATEMENT AS OF JUNE 30, 2019 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)	
249174-WW-9	DENVER CITY & CNTY CO SCH DIST		05/20/2019	US BANCORP PIPER JAFFRAY		499,980	500,000	496,365	496,494	0	701	0	701	0	497,196	0	2,784	2,784	5,790	12/01/2020	1FE	
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					499,980	500,000	496,365	496,494	0	701	0	701	0	497,196	0	2,784	2,784	5,790	XXX	XXX	
212474-JB-7	RHODE ISLAND ST CONVENTION CTR		05/22/2019	R.W. BAIRD		505,115	500,000	483,745	483,866	0	664	0	664	0	484,530	0	20,585	20,585	8,571	05/15/2027	1FE	
3132XV-07-1	FEDERAL HOME LN MTG CORP #053177		06/01/2019	PAYDOWN		106,682	106,682	108,418	74,461	0	(38)	0	(38)	0	106,682	0	0	0	1,462	12/01/2047	1FE	
31418C-SC-9	UMBS - POOL MA3214		06/01/2019	PAYDOWN		102,605	102,605	100,780	70,838	0	96	0	96	0	102,605	0	0	0	1,008	12/01/2037	1FE	
650035-6Z-6	NEW YORK ST URBAN DEV CORP REV		05/21/2019	FIDELITY		750,893	750,000	736,943	737,221	0	1,520	0	1,520	0	738,741	0	12,151	12,151	13,175	03/15/2022	1FE	
79765R-3V-9	SAN FRANCISCO CITY & CNTY CA P		05/20/2019	US BANCORP PIPER JAFFRAY		505,705	500,000	485,985	486,177	0	1,045	0	1,045	0	487,222	0	18,483	18,483	7,833	11/01/2023	1FE	
91412G-2Z-7	UNIV OF CALIFORNIA CA REVENUES		05/22/2019	PERFORMANCE TRUST CAPITAL PARTNERS		1,003,500	1,000,000	942,440	942,811	0	2,042	0	2,042	0	944,853	0	58,647	58,647	16,375	05/15/2028	1FE	
3199999	Subtotal - Bonds - U.S. Special Revenues					2,974,500	2,959,287	2,858,311	2,795,374	0	5,329	0	5,329	0	2,864,633	0	109,866	109,866	48,424	XXX	XXX	
59217G-CL-1	MET LIFE GLOB FUNDING I		05/20/2019	NET LIFE GLOB FUNDING I		745,958	750,000	734,025	734,567	0	2,918	0	2,918	0	737,485	0	8,473	8,473	15,700	01/08/2021	1FE	
771196-BB-7	ROCHE HOLDINGS INC		05/20/2019	PARIBAS CORPORATION		502,500	500,000	495,040	495,165	0	674	0	674	0	495,839	0	6,661	6,661	9,304	09/29/2021	1FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,248,458	1,250,000	1,229,065	1,229,732	0	3,592	0	3,592	0	1,233,324	0	15,134	15,134	25,004	XXX	XXX	
8399997	Total - Bonds - Part 4					4,722,938	4,709,287	4,583,741	4,521,600	0	9,622	0	9,622	0	4,595,153	0	127,784	127,784	79,218	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					4,722,938	4,709,287	4,583,741	4,521,600	0	9,622	0	9,622	0	4,595,153	0	127,784	127,784	79,218	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999	Totals					4,722,938	4,709,287	4,583,741	4,521,600	0	9,622	0	9,622	0	4,595,153	0	127,784	127,784	79,218	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....0

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

**NONE**

Schedule DB - Part B - Section 1 - Futures Contracts Open

**NONE**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**NONE**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

**NONE**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

**NONE**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

**NONE**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**NONE**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**NONE**



